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Read the pressure behind price

A practical guide to delta, bar POC, imbalance and VWAPOC in NinjaTrader 8.



Price shows the move. Volume adds context.

Delta Suite brings buying and selling activity onto your price chart. Learn what its displays measure, how to get them working, and how to review them without treating every color or arrow as a trade instruction.

YOUR FIRST SESSION

Use a clean simulation chart. Install the indicator, choose historical or live-only data, then begin with POC and imbalance. Add the other displays one at a time so you can see what each contributes.

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For learning and product setup. This guide does not provide trade recommendations or promise results. Futures trading involves substantial risk; use simulation while learning a new tool.

01 / SETUP

Your first working chart

Start simple so you can confirm installation before adding your usual chart tools.

1. Download and import

Obtain the current Delta Suite NinjaScript ZIP from your Moore Tech purchase or trial delivery. Keep it as a ZIP. In the NinjaTrader Control Center, choose **Tools > Import > NinjaScript Add-On** (the label may appear as NinjaScript), select the ZIP and complete the import. [1]

2. Connect and open a clean chart

Connect to a data feed with access to your instrument. Open **New > Chart**, select the correct futures contract, and use a 1-minute interval for this walkthrough. Start with one or two trading days of history. Confirm that prices update during market hours.

3. Choose how to populate the indicator

For earlier bars, enable Tick Replay as described on page 3. For live-only use, leave it unchecked and let new trades arrive. Ordinary historical candles alone do not provide the tick sequence this indicator uses.

4. Add Delta Suite

Right-click the chart and open **Indicators**. Locate **mtDeltaSuite** (look under MooreTech if grouped), add it to Configured, then click Apply or OK. Keep the defaults for the initial check.

5. Verify before customizing

Look for POC marks, the blue VWAPOC line, and delta displays on bars with processed trade data. Not every bar qualifies for an imbalance overlay or divergence arrow. Allow historical processing to finish.

UPDATING AN EXISTING INSTALLATION

Save your workspace and note your settings. Import the new Moore Tech ZIP and accept replacement of matching indicator files if prompted. Restart NinjaTrader if requested. Test a fresh chart instance first. If import reports a conflict, capture the exact message and contact support; do not delete unrelated scripts.

A valid trial or license and compatible market data are required. If the indicator is missing or an error appears, use page 9.

Historical or live-only?

Choose the mode that fits your chart and strategy workflow.

Tick Replay ON	Tick Replay OFF
Reprocesses available historical ticks so Delta Suite can calculate on earlier bars. Loading can take longer.	Builds readings from incoming live trade events. Earlier candles may show no meaningful delta readings.
Useful for reviewing prior price action.	Useful when you prefer live collection or another tool requires a different setup.

Enable historical calculation

1. Open Control Center > Tools > Options > Market data. Enable **Show Tick Replay** if the option is hidden.
2. Open the chart's **Data Series** window and check **Tick Replay** for the primary series.
3. Apply the change and allow the chart to reload. [2]

Data quality matters

Tick Replay needs historical tick data. The bid/ask information attached to those trades also matters for delta classification. NinjaTrader may substitute bid/ask values when the provider does not supply them, so historical readings can differ from live readings or another feed. [3]

Understand the starting point

With Tick Replay off, a chart started mid-session only knows the live trades it has processed. Its cumulative delta and VWAPOC can represent a partial session. Restarting without historical replay does not restore missing trade-by-trade history.

USING AN AUTOMATED STRATEGY TOO?

Check that strategy's Tick Replay compatibility in simulation. Tick Replay is not an order-fill accuracy mode for strategy backtests. A separate observation chart lets you explore Delta Suite without changing the strategy chart's configuration. [2]

A quiet or closed market will not generate new live readings. A connected status alone does not prove your contract is receiving trades.

03 / CHART MAP

Know what you are looking at

An example Delta Suite chart. Colors and visible components depend on your settings.



Example for display identification only; not a performance illustration or trade recommendation.

Where to look	What it shows
Top colored strip	Cumulative delta for the selected session or rolling-bar window.
Orange marks / blue line	Bar POC / VWAPOC.
Numbers / arrows near bars	Delta since high/low and local divergence markers.
Bottom colored rows	Bar delta and EMA smoothing; default lengths 1, 5, 10, 20, 35, 50.

04 / FOUNDATIONS

Delta, POC and VWAPOC

Three different measurements, each answering a different question.

Delta: which side was more aggressive?

Delta is ask-classified volume minus bid-classified volume. Delta Suite classifies a trade at or above the reported ask as ask volume, and at or below the reported bid as bid volume. Positive delta indicates more ask-classified volume; negative delta indicates more bid-classified volume. Trades between bid and ask may not enter either side.

SIMPLE DELTA EXAMPLE

If ask-classified volume is 700 and bid-classified volume is 400, delta is +300. This does not mean there were 300 more buyers than sellers: every executed trade has both sides. It describes execution pressure relative to the quoted bid and ask.

POC: where did activity concentrate in this bar?

The Point of Control marks the price level with the greatest tracked bid-plus-ask volume within an individual bar. It can move while the bar develops. A bar POC differs from a full-session volume-profile POC, and it is not automatically support or resistance.

VWAPOC: where are bar POCs averaging?

VWAPOC combines bar POC prices using the indicator's recorded POC-volume weights. It is **not standard VWAP**, which uses a broader price-and-volume basis. In Session mode accumulation resets at the chart's session boundary; in Bars mode it uses the configured rolling window.

Read its direction and the position of price around it as context. Price above the line does not by itself justify buying; a cross below it does not by itself justify selling. The current bar and available data history can change the line.

Calculation note: VWAPOC uses the POC-volume values maintained by Delta Suite, rather than total volume for each candle. Trading Hours settings determine session boundaries.

05 / SIGNALS

Highlights, arrows and heatmap

Use these displays to ask better questions about a bar.

Imbalance highlighting

The current implementation compares ask-classified volume with total reported trade volume in the bar. A ratio **greater than 70%** produces a bullish overlay; a ratio **less than 30%** produces a bearish overlay. Exactly 70% or 30% does not qualify. This is a whole-bar measure, not a diagonal footprint imbalance.

For example, 750 ask-classified contracts out of 1,000 total gives 75%, qualifying for the bullish overlay. Unclassified trades can affect the ratio. Overlay brightness is a display choice, not a confidence score.

Divergence arrows

The red downward marker reflects negative delta at the bar's high price level when that high is reached or revisited. The green upward marker reflects positive delta at its low price level when that low is reached or revisited. These are local bar-extreme conditions, not a comparison of two swing highs or lows or a guaranteed reversal.

Delta since high / low

The number near the high accumulates delta after the bar last reached or revisited its high; the number near the low does the same after its low. Each resets when its respective extreme is touched or extended. These differ from whole-bar delta.

Bottom heatmap and top cumulative strip

Bottom rows show bar delta smoothed with configurable EMA lengths. Length 1 tracks unsmoothed bar delta; longer lengths respond more slowly. Defaults are 1, 5, 10, 20, 35 and 50. Color intensity is scaled by the display, not a fixed volume threshold across charts.

The top strip shows cumulative delta. Session mode accumulates within the chart session; Bars mode uses Cumulation Bars. Heatmap EMA lengths are separate from that setting.

REVIEW COMPLETED BARS CONSISTENTLY

Readings, highlights, POC and arrows can change as new trades arrive. Record whether you observed a developing or completed bar.

06 / CONTROLS

Build a readable workspace

Begin with existing defaults, then change one display at a time.

Control / current default	What to change and why
Show Imbalance Highlighting: ON	Turns overlays on or off. Older builds called this Show Imbalance Text.
Bullish / Bearish Imbalance Brush: Lime / Red	Under Plots, choose colors visible against your chart background.
Imbalance Opacity: 25%	Raise for brighter overlays. 0 is invisible; 100 is opaque and can cover candle detail. Brush transparency can further reduce visibility.
Enable VWAPOC: ON	Uncheck to disable calculation and display. A transparent plot only hides its appearance.
Cumulation Type: Session	Bars selects a rolling window. Affects cumulative delta and VWAPOC.
Cumulation Bars: 3	Used in Bars mode. Use a positive whole number. Separate from heatmap EMA lengths.
Show Divergence Signals: ON	Controls the local high/low markers.
Show Delta Since H/L: ON	Controls numbers next to the bar high and low.
Show Delta Text: ON	Controls bottom heatmap numbers; colors remain when unchecked.
Show Cum. Delta Boxes / Text: ON / ON	Keep Boxes on and Text off for a strip without numbers. Text requires boxes.

A simpler learning layout: keep POC and imbalance visible; hide high/low and heatmap text if crowded. Keep VWAPOC on if you are studying it. These are readability choices, not optimized trading settings.

POC and VWAPOC plot colors/styles are editable under Plots. Positive/Negative Delta Brush controls are separate from imbalance brushes. Save a chart template after confirming your layout.

07 / PRACTICE

A simple chart walkthrough

Use a familiar instrument in simulation and focus on what price is doing now.

Begin with one question

Choose a prior high, prior low, or another level already in your trading plan. As price approaches it, watch: Does buying pressure move price higher? Does selling pressure move it lower? Where are completed bar POCs forming?

What you observe	What to examine next
Price rises; delta is positive; POCs move upward	Pressure and price align in this sample. Check whether the move continues or stalls at the next relevant level.
Positive delta, but little upward progress	Possible opposing liquidity or absorption. Look for subsequent confirmation; this does not identify resting orders or prove absorption.
Negative delta while price holds a low	Watch whether later bars hold or break the level. Do not assume a low has formed.
Price repeatedly crosses VWAPOC	Observe whether price is rotating around the reference. Repeated crosses can be noise.

Try this on your next chart

Start with POC and imbalance highlighting visible. Watch a few completed bars and notice whether their POC marks move higher, lower, or stay near the same price. When a bar is highlighted, look at whether price actually makes progress in that direction.

Then turn VWAPOC on if you want a broader reference. Notice whether price stays on one side of it or moves back and forth around it. Add the delta text only if you want to see the numbers behind the colors.

THREE QUESTIONS TO KEEP IN MIND

- Where is the volume concentrating?
- Is buying or selling pressure moving price?
- Does the next completed bar support that reading?

There is no worksheet to complete. The goal is to become comfortable reading the displays alongside your usual chart. A highlight or arrow alone is not a reason to enter a trade.

08 / TROUBLESHOOTING

When the chart looks wrong

Check the simplest causes first and change one thing at a time.

Symptom	Check / next step
Nothing appears	Confirm import succeeded, mtDeltaSuite is Configured, and the trial/license is valid. Test a fresh chart; check Control Center > Log.
Older candles have zeros or no readings	Check Tick Replay and historical tick availability. Without replay, let live trades arrive. Price bars alone are insufficient.
Only the newest bars show values	Consistent with live-only collection. Earlier candles loaded before the indicator received their trades.
No new readings while connected	Verify the contract, data entitlement and market hours. Confirm actual trades are arriving.
No imbalance or divergence markers	Only qualifying bars show markers. Check visibility, colors and opacity; absence is not proof of an error.
VWAPOC is absent	Check Enable VWAPOC and plot color/style. Allow trade data to accumulate.
Text overlaps or chart is crowded	Increase bar spacing, reduce text size, or hide text. Leave vertical room for the heatmap.
History loads slowly	Reduce Days to load and test one chart. Replaying historical ticks can increase load time.
Rendering error or repeated exception	Restart NinjaTrader and test the current build on a fresh chart without other custom tools. If repeated, stop testing that instance and contact support.

Include with your support request: NinjaTrader version, Delta Suite build/download date, instrument and interval, data provider, Tick Replay state, settings screenshot, and exact Log error with timestamp. Tell us whether it repeats on a fresh chart.

Contact info@mooretechllc.com. Do not include passwords or payment information.

Your quick reference

A short checklist for each new chart or changed setup.

BEFORE YOU BEGIN

- Correct contract and data connection.
- Known Tick Replay state and sufficient history.
- Consistent interval and Trading Hours template.
- Readable colors, text and bar spacing.
- Simulation selected while testing a new workflow.

Term	Remember
Delta	Ask-classified volume minus bid-classified volume.
Bar POC	A concentration of tracked volume within one bar.
VWAPOC	Average of bar POC prices using recorded POC-volume weights.
Imbalance overlay	A whole-bar ask-volume ratio condition.
Divergence marker	Local delta condition at a bar high or low.
Cumulative delta	Accumulated delta for Session or Bars mode.

Explore Delta Suite

Current product details and trial information:
mooretechllc.com/products/delta-suite-for-ninjatrader/

Sources and scope

Controls and calculations checked against Moore Tech mtDeltaSuite source on October 21, 2026. Screenshots may use different colors or earlier labels.

- [1] [NinjaTrader: Import](#)
- [2] [NinjaTrader 8 Help Guide: Tick Replay](#)
- [3] [NinjaTrader: Developing for Tick Replay](#)

Educational material only. Indicators describe processed data and do not guarantee future price movement. Historical and live readings can differ. NinjaTrader is a trademark of its respective owner. Copyright 2026 Moore Tech LLC.